

ABSTRACT

A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for 5 accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

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NY_MAIN 138966 v 1

Structured Deal

States and Actions

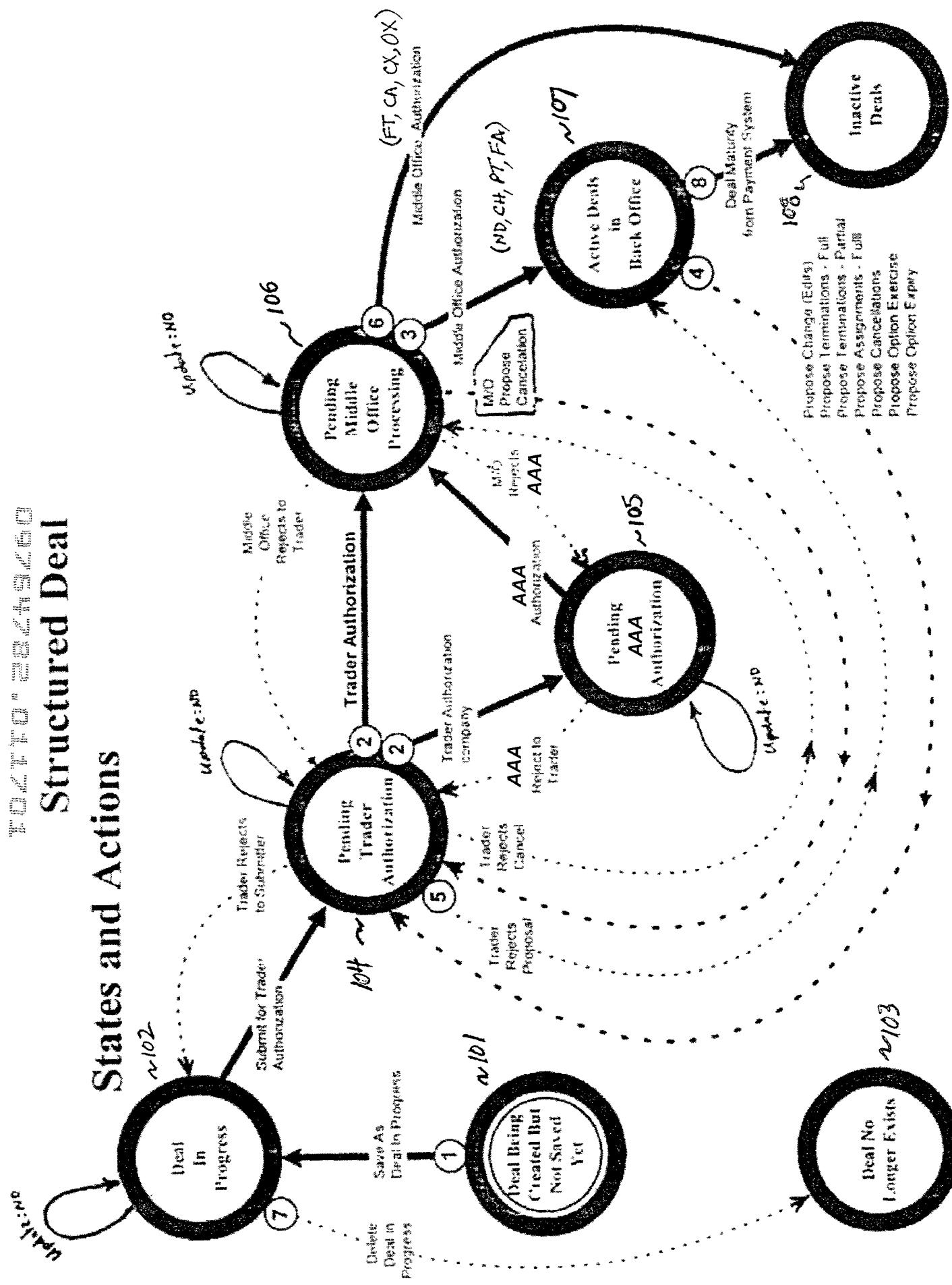


FIG. 1

FIG. 2

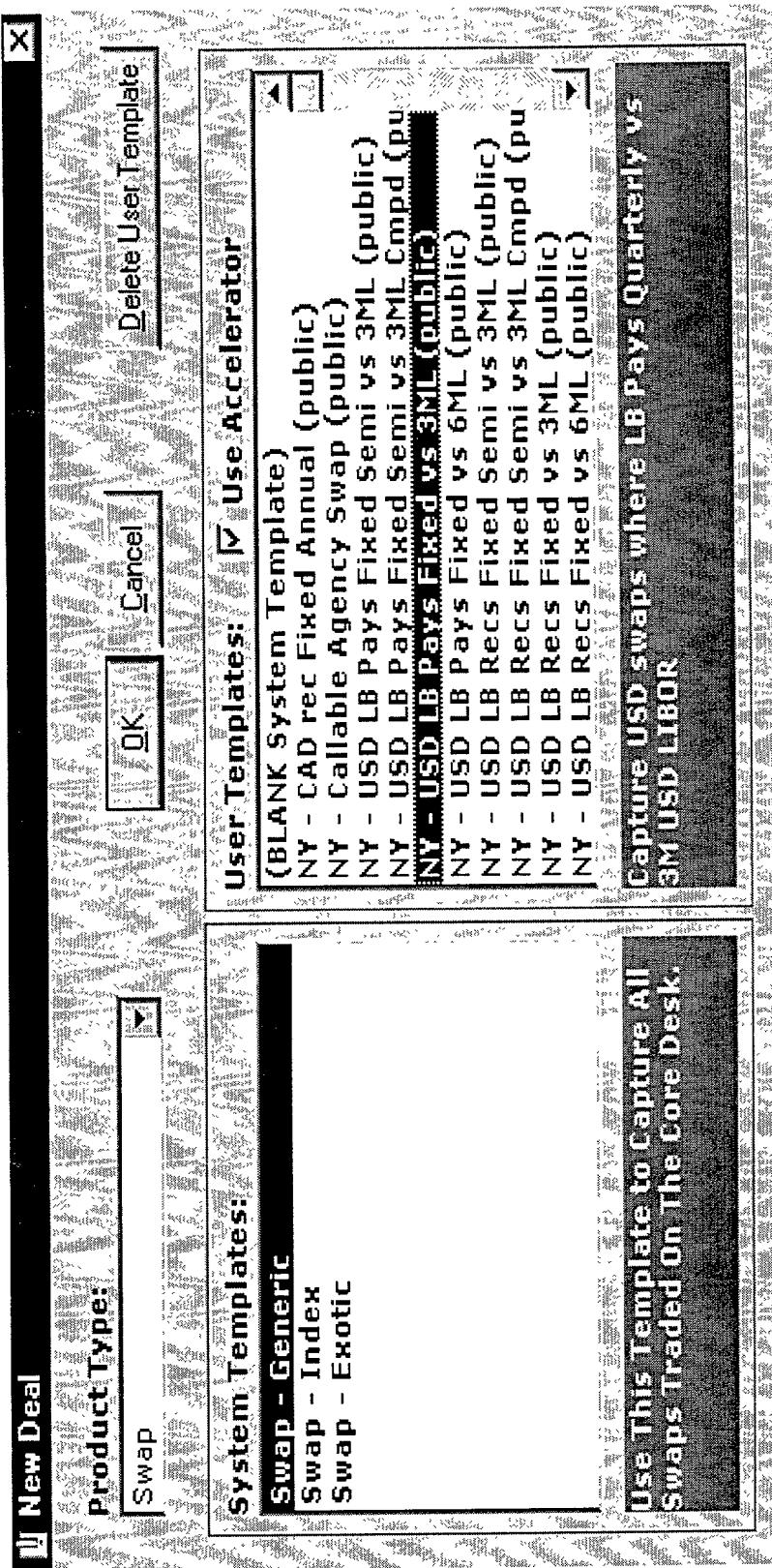


FIG. 3

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)

Party A Party B

ID: 112931BSF

Name: AAA

Branch:

Browse...

Dates

Trade:

Effective:

Maturity:

Mat Adjusts

Notional:

Fixed Rate: %

Floating Spread: bps

Operations

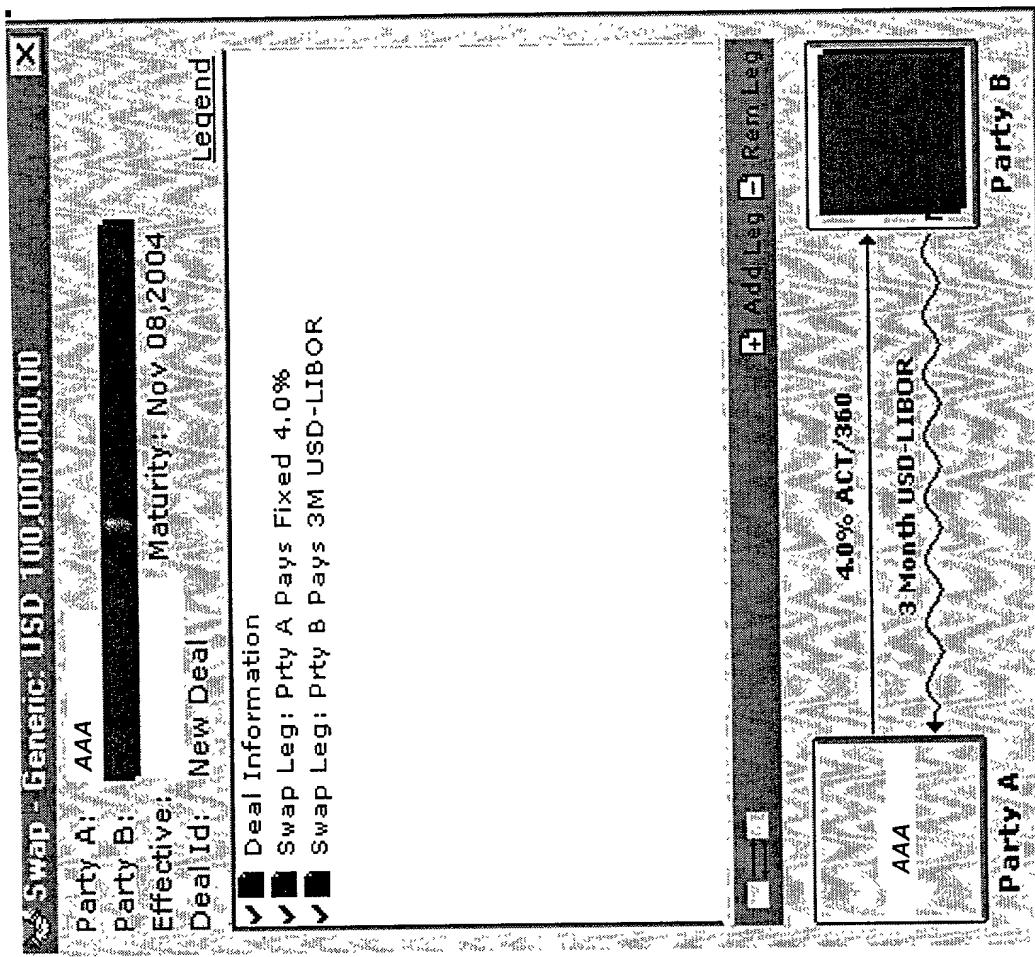
Party A Leg

Party B Leg

Brokerage

Submit

FIG. 4



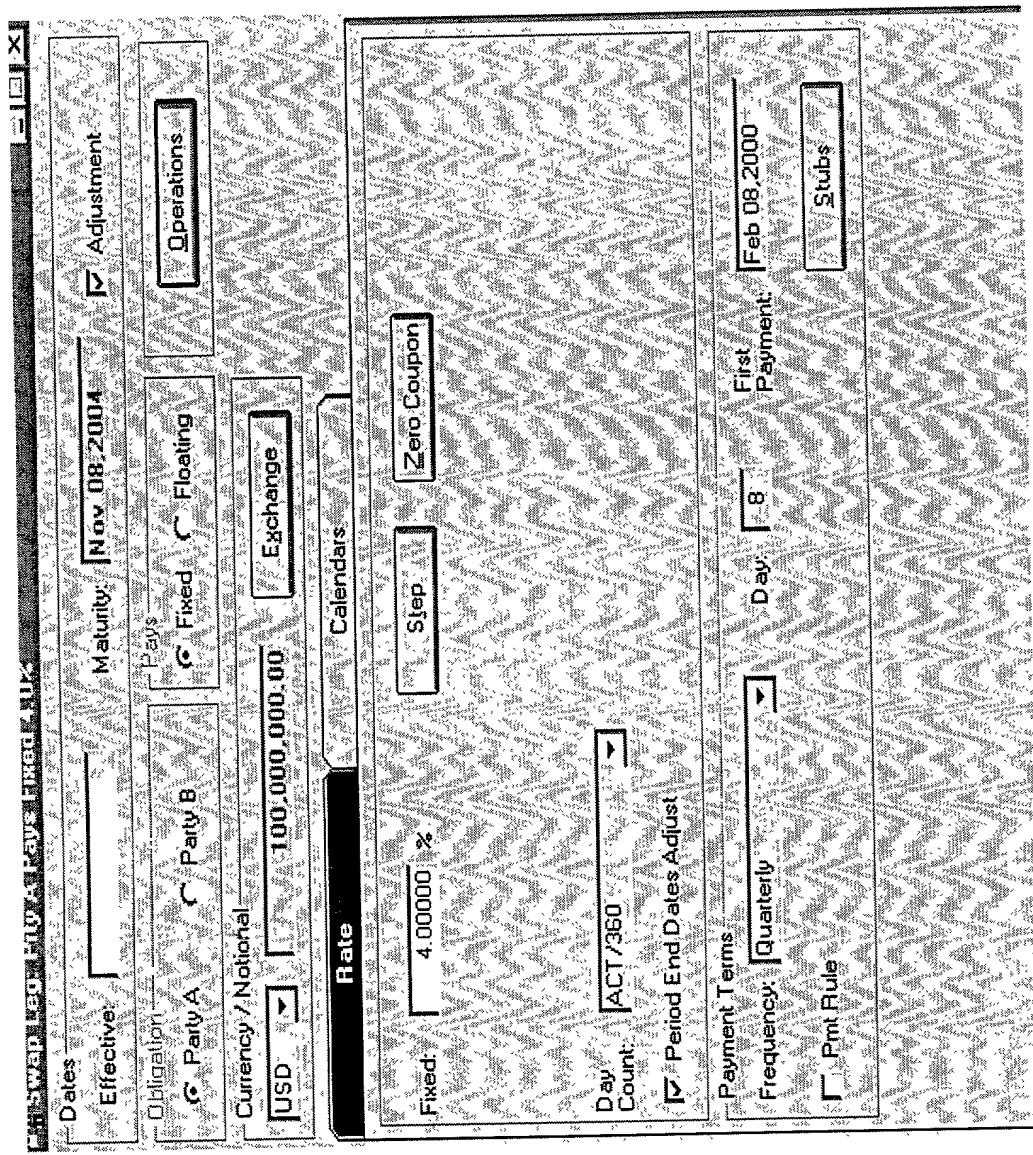


FIG. 5

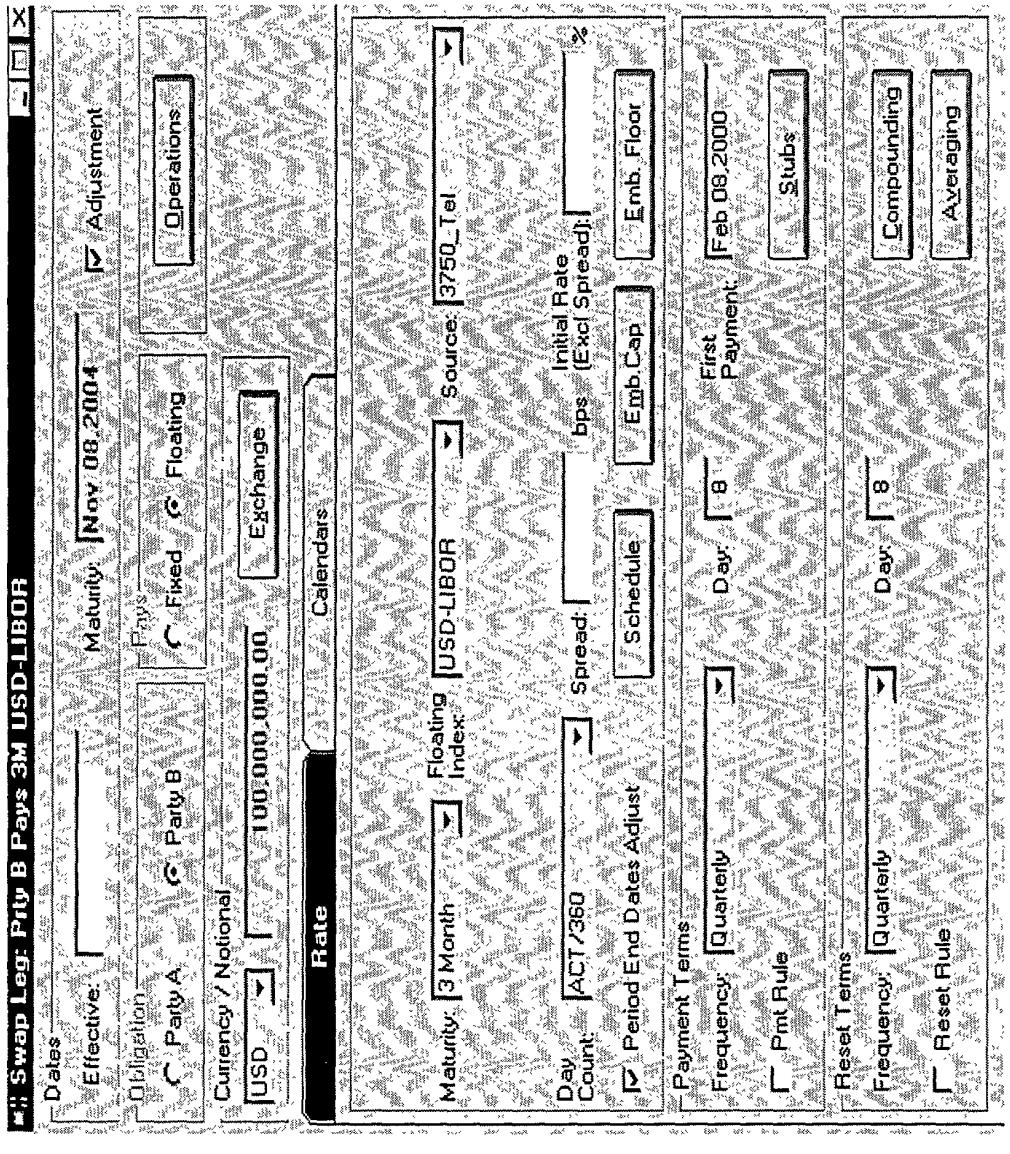


FIG. 6

FIG. 7

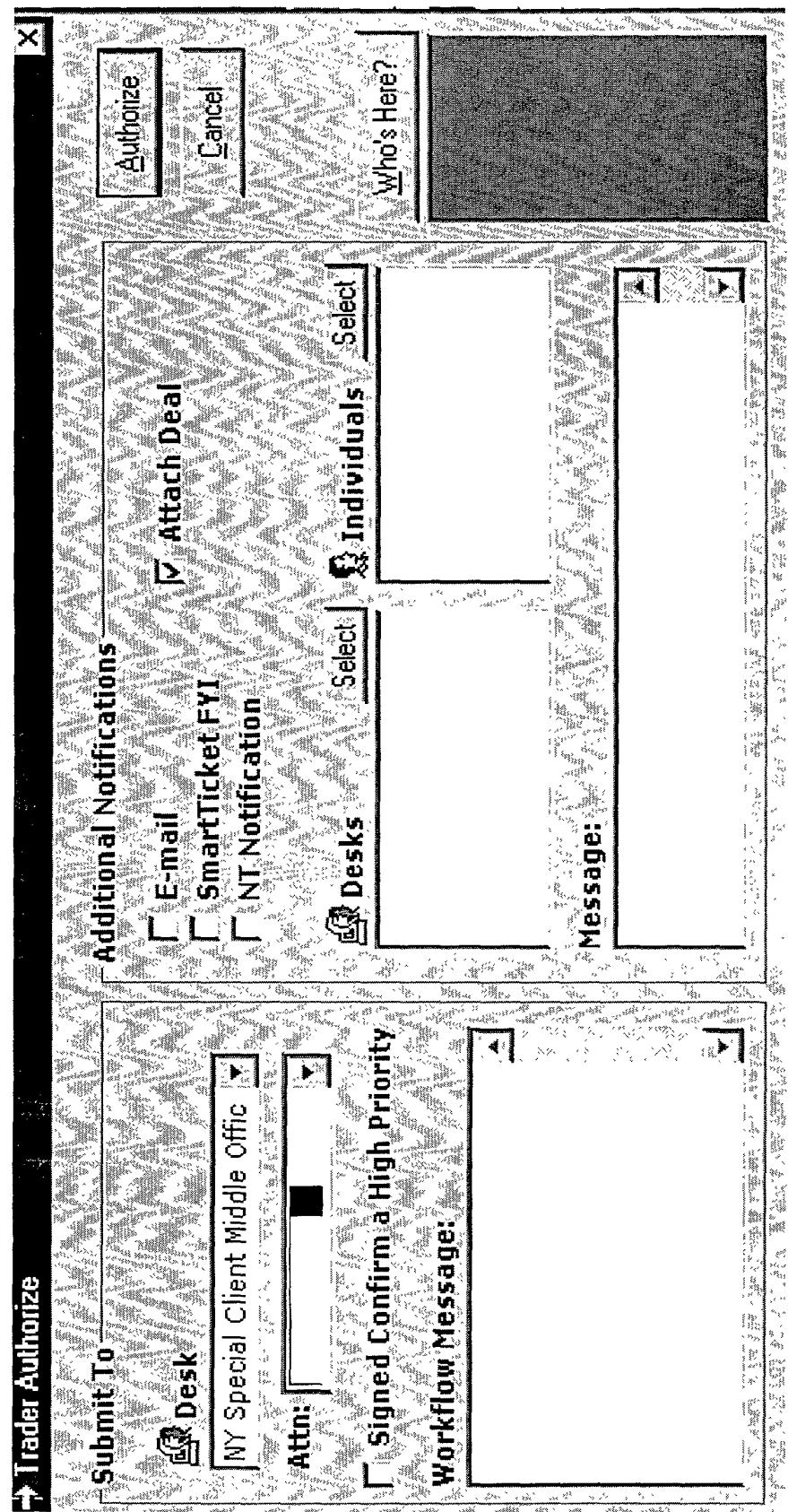


FIG. 8

X

Risk Management Details

Deal Id: 39115 **Risk State:** Verified
Deal Version: 8 **Risk Status:** Approved
Risk System: Received

Risk Item	Value
NTM	11,011,742.51
PY01	38,346.93
RMSDeals	185089L//

◀ Previous

OK

FIG. 9

Choose a Saved Query from the list below and press Run... or press New to enter a new query.

? Deal Filter

In Back Trade	Orig Office:	Risk Mgmt ID:	Latest Action
In AAA Today	Optional Ref ID:	Active Status	Party A
In AAA / Today	Confirm Deal No:	Party B	SIV/Historical
In Trading Today	Global Deal ID:	Deal Id	Product
T+1 Changes	Ticker Symbol:	Currency	Notional
T+1 Full Assignment	Trade Date:	Trade Date	Effective Date
T+1 New Deals	Effective Date:	Maturity Date	Maturity Date
T+1 Option Exercise	Maturity Date:	Risk Mgmt Id	Risk Mgmt Id
T+1 Partial Terminations	Create Date:	Residing Locati	State
	M/D Auth Date:	Trader	STP Indicator
	Update Date:	Marketer	
	Broker Fees:	Originating Offi	
	Sales Credits:	Risk Location	
	Collateral:	Confirm Deal N	
	Trading Desk:	Creator	
	Action Type:	Last Updated	
	SmartRisk/Hist:	Broker Name	
		Broker Fee	
		Broker Fee Ccy	
		STP Indicator	

Set Columns...

FIG. 10

Deal Workflow History

WorkFlow History for Global Deal Id 39115

Cancel

From State	From State Yer	Action Performed	To State Yer	Performed By	Performed On
0	Deal In Progress	Deal Created			0 Deal In Progress
1	Pending Trader Authorization	Submit for trader authorization			1 Pending Trader Authorization
2	Pending Trader Authorization	Updated			2 Pending Trader Authorization
3	Pending Middle Office Processing	Approved. Send to middle office			3 Pending Middle Office Processing
4	Pending Middle Office Processing	Updated			4 Pending Middle Office Processing
5	Pending Risk Processing	STPed to Risk System			5 Pending Risk Processing
6	Pending Middle Office Processing	STP Rejected			6 Pending Middle Office Processing
7	Pending Middle Office Processing	Updated			7 Pending Middle Office Processing
8	Pending Risk Processing	STPed to Risk System			8 Pending Risk Processing
9	Pending Middle Office Processing	STP Approved Verified			9 Pending Middle Office Processing
10	In Back Office	Approved. Sent to back office			10 In Back Office

Compare

Version 7 Version 10

FIG. 11

